User Manual (U2A)

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Introduction

This Manual presents the method of using the application which provides users with access to functionalities supporting the Trade Repository service offered by the Central Securities Depository of Poland (KDPW).
The application is available online at KDPW's website: www.kdpw.pl

The Manual provides information necessary to facilitate your use of the available functionalities of the Trade Repository (TR) operated by KDPW. Please note that the description contained in the Manual is only technical while all applicable organisational and legal details are laid down in the TR Rules.
In order to log in the Trade Repository, go to the website http://www.kdpw.pl and click the link *Trade Repository KDPW_TR*. In addition to the application login option, dedicated tabs of this website present documentation concerning the terms of use of the application, the structure of XML messages as well as collective reports published by the TR according to legal requirements.
To log in the TR application, select the *Application* option in the menu. The Trade Repository login page will be displayed. Click the *Trade Repository* banner to log in. You can log in if you hold a valid certificate installed on the computer where you start the TR application. Click the *TR* banner to be redirected to a window where you can select a certificate if you hold more than one valid certificate (e.g., test and production certificates).
Select the correct certificate and click OK. If the certificate is valid, the user will be authorised and the main window of the Trade Repository should be displayed to the logged user.
Otherwise, a page will be displayed showing the description of the TR login error. Contact the Trade Repository for clarifications.

Trade Repository Functionalities

When you log in the TR application, a website will open where you can use the available TR application tabs depending on your access rights. This Manual describes the complete scope of functionalities available to external users.
The TR website includes the following tabs:

1. XML file import
2. Reporting service:
   a. Action type new
   b. Cancel account
   c. Cancel instrument
   d. Collateral summary
   e. Valuation summary
3. Active reports
4. Non-active reports
5. Deleted reports
6. TR Communication
7. Requested data

All of these tabs are described below.

Tab XML file import

Select the tab 'XML file import' to open a dialogue window (Fig. 1) where users can upload an XML message from a local file to report or modify one or many trades. The applicable restrictions are described in the XML message documentation.

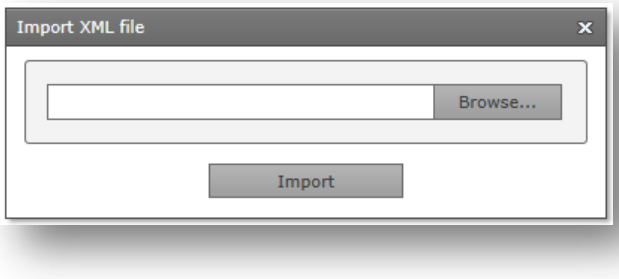


Fig. 1

To report a trade(s) to the TR, select the relevant file. Next, click 'Import'. XML files are used to import new trades and to modify or delete reported trades.

If the file is read successfully and the file data are imported, the user receives feedback in an XML message saved under the *TR Communication* tab. The structure of a feedback message concerning successful import or rejection is described in the XML message documentation.
All XML messages can be reported in this way, both for individual trades and for multiple trades. The processing method is always the same.

Tab Reporting service

This tab (Fig. 2) includes the following options:

a. Action type new
b. Cancel account
c. Cancel instrument
d. Collateral summary
e. Valuation summary

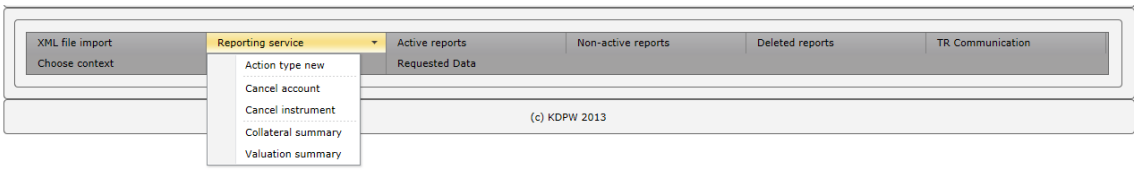


Fig. 2

a. Action type new

In this tab, TR users can manually report new trades. To do so, complete all fields which are required by the Trade Repository (marked with an exclamation point) (Fig. 3). If a required field is left void, the application will not save the trade report in the repository but it will indicate the void required fields.

Remember to click *Save* after entering the trade details. Otherwise, the report cannot be saved and moved to the TR, and all data will be lost. By confirming the data, you save the report in the TR and receive a confirmation in an XML message under the *TR Communication* tab.

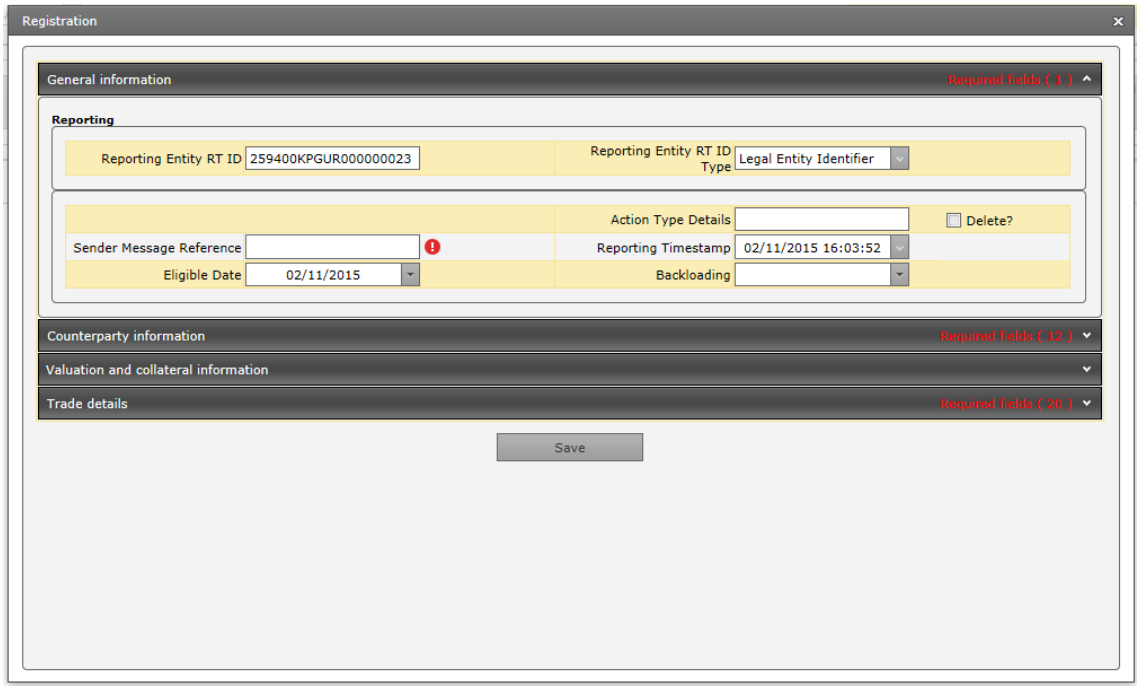


Fig. 3

When you report a trade, make sure that the TR contains no record for the trade reported by an eligible party. If if does, no data can be reported or modified.
The field descriptions are consistent with the Technical Standards; however, if you have doubts about a field, move the mouse over it to display a prompt with the field description. The prompt content and display method are presented in Appendix 1 hereto.

b. Cancel account

Select the option 'Cancel account' and complete the form to terminate all active trades reported for the clearing account (Fig. 4). Remember to click *Save* after entering the trade termination details. Otherwise, the report cannot be updated in the TR, and all data will be lost. By confirming the data, you save the termination report in the TR and receive a confirmation in an XML message under the *TR Communication* tab.

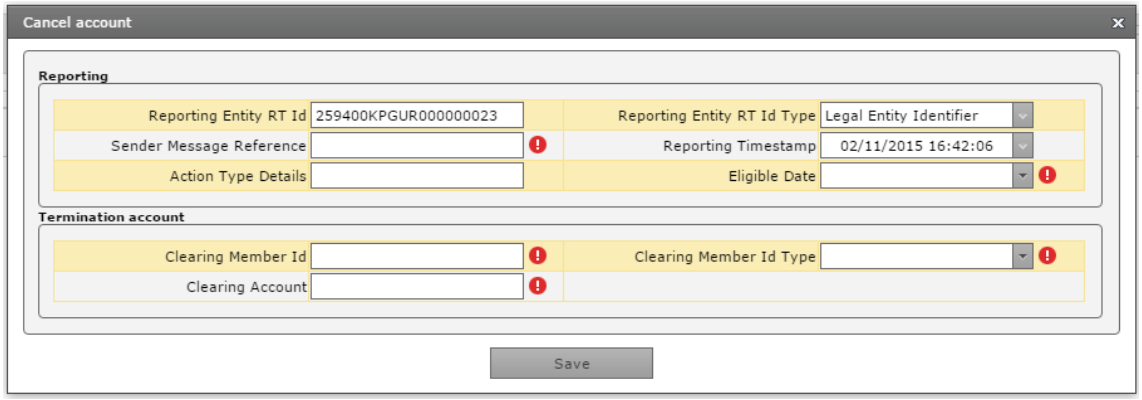


Fig. 4

c. Cancel instrument

Select the option 'Cancel instrument' and complete the form to terminate all active trades reported for the instrument (Fig. 5).

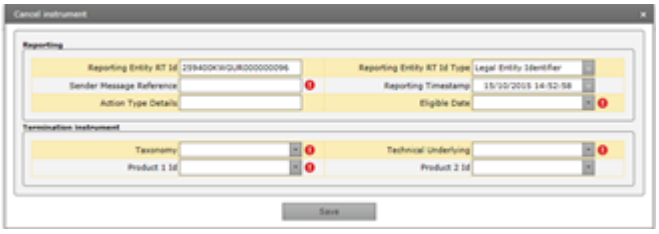


Fig. 5

Remember to click *Save* after entering the instrument termination details. Otherwise, the report cannot be updated in the TR, and all data will be lost. By confirming the data, you save the instrument termination report in the TR and receive a confirmation in an XML message under the *TR Communication* tab.

If one counterparty reports termination, the TR creates a record for only the reporting counterparty.

d. Collateral summary

Select the option 'Collateral summary' and complete the form to report portfolio collateral (Fig. 6).

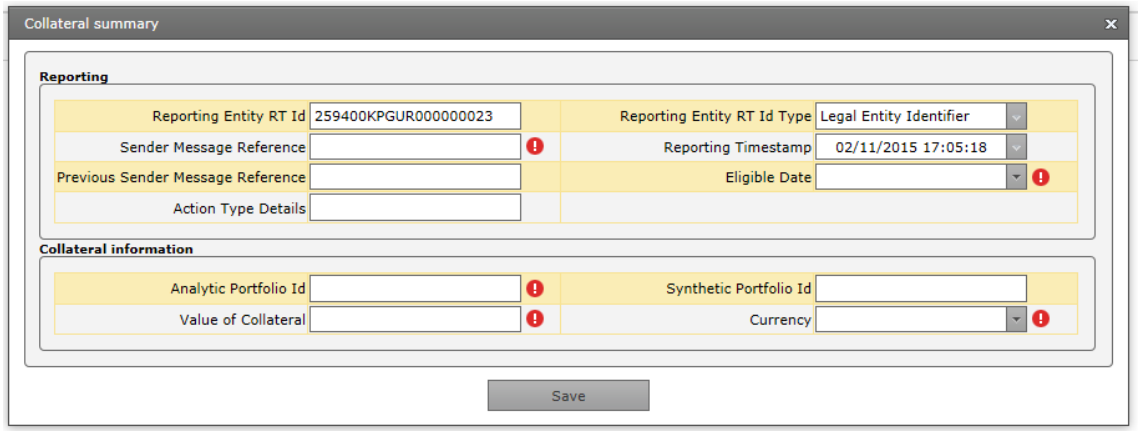


Fig. 6

Each time that you update the collateral by entering new values and saving the changes, you create a new mutation.

If the reporting participant reports trades for both counterparties, the modification affects only the record of the counterparty whose collateral is being modified.

Remember to click *Save* after entering the portfolio collateral details. Otherwise, the report cannot be updated in the TR, and all data will be lost. By confirming the data, you save the instrument collateral report in the TR and receive a confirmation in an XML message under the *TR Communication* tab.

e. Valuation summary

Select the option 'Valuation summary' and complete the form to report valuation for a class of instruments (Fig. 6).

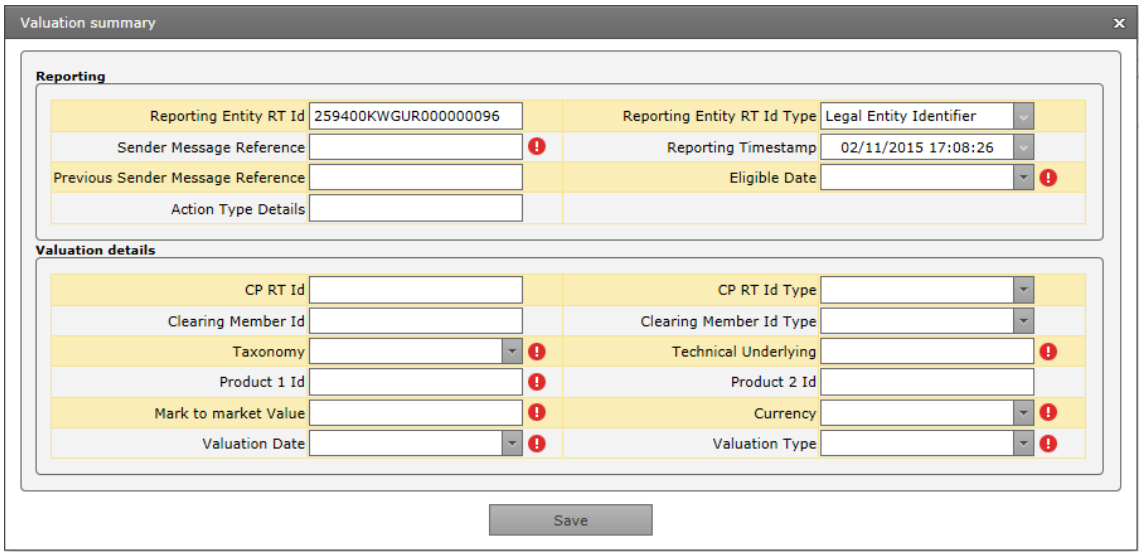


Fig. 7

Each time that you update the valuation by entering new values and saving the changes, you create a new mutation.
If the reporting participant reports trades for both counterparties, the modification affects only the record of the counterparty whose valuation is being modified.
Remember to click *Save* after entering the valuation details. Otherwise, the report cannot be updated in the TR, and all data will be lost. By confirming the data, you save the valuation report in the TR and receive a confirmation in an XML message under the *TR Communication* tab.

Tab Active reports

Select the tab to display a screen (Fig. 8), click *Search*[1] to see active trades.

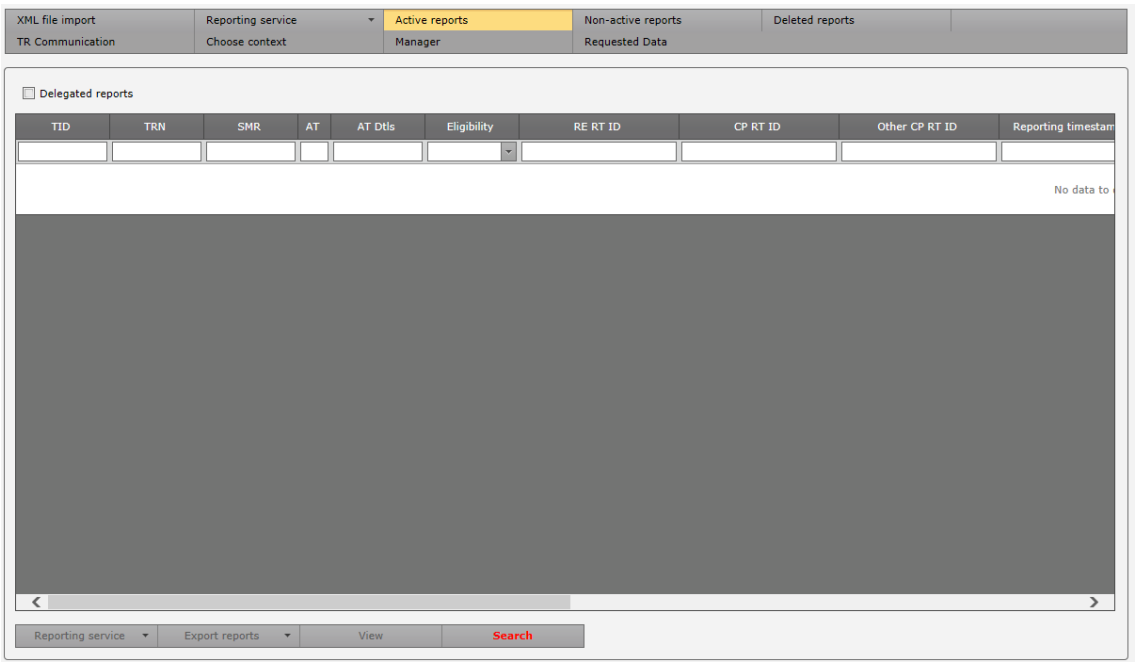


Fig. 8

To see delegated reports (reported by another reporting entity), check the checkbox 'Delegated reports' in the upper left-hand corner of the screen.
The tab 'Active reports' includes the following options:

[1] To display trade details, apply filters and click '*Search*'. This works as follows:

- if a filter(s) is used, you will see reports selected according to the defined criterion, and
- if no filter(s) is used, you will see all reports available to you as a user.

- Reporting service (Fig. 9), where the following report types can be selected:
  - Modification
  - Error
  - Cancel
  - Compression
  - Valuation
  - Collateral
- Export reports (Fig. 10), where the export file format can be selected:
  a. CSV
  b. XLS
  c. XML
- View, where the trade can be viewed.

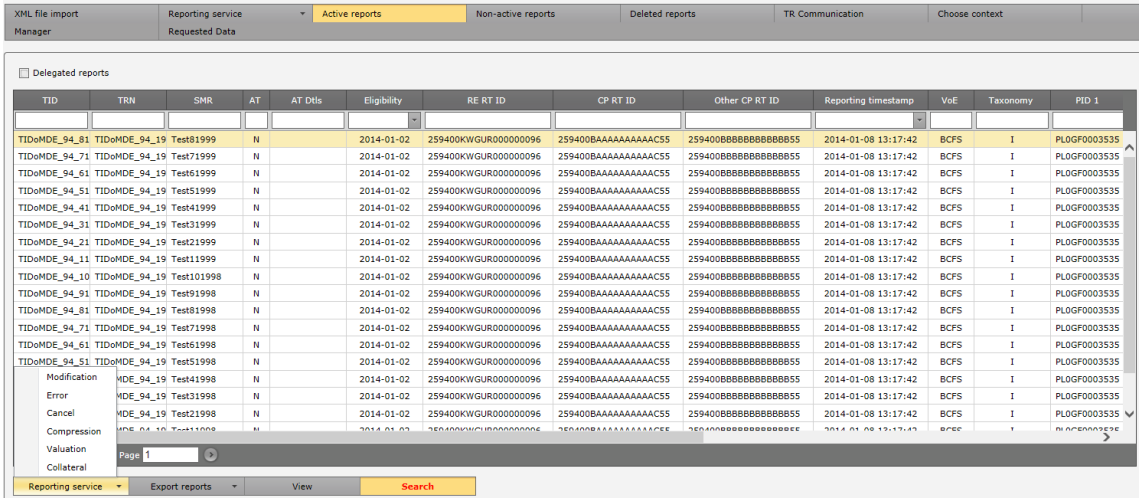


Fig. 9

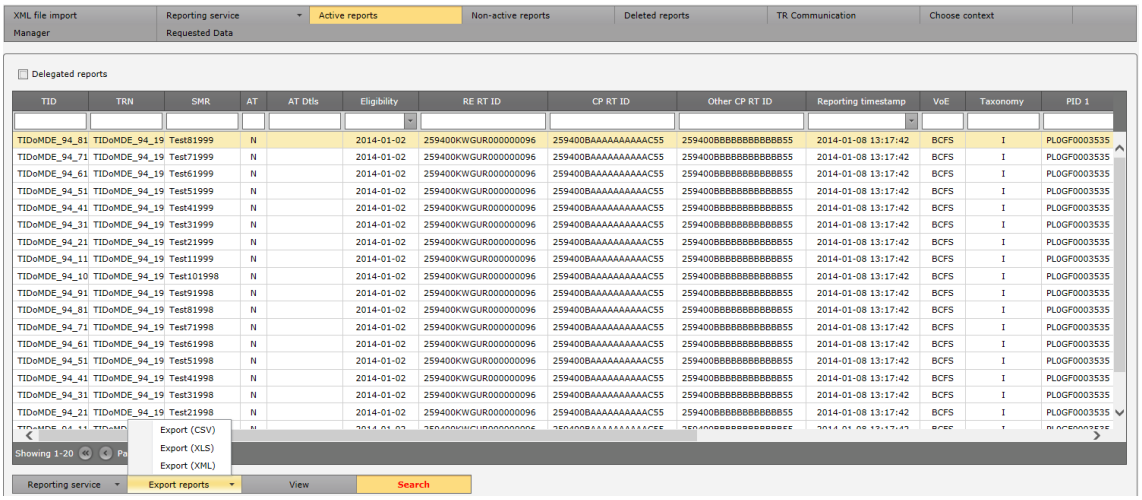


Fig. 10

Tab Non-active reports

Select the tab to display a screen (Fig. 11), click *Search*[2] to see non-active trades.

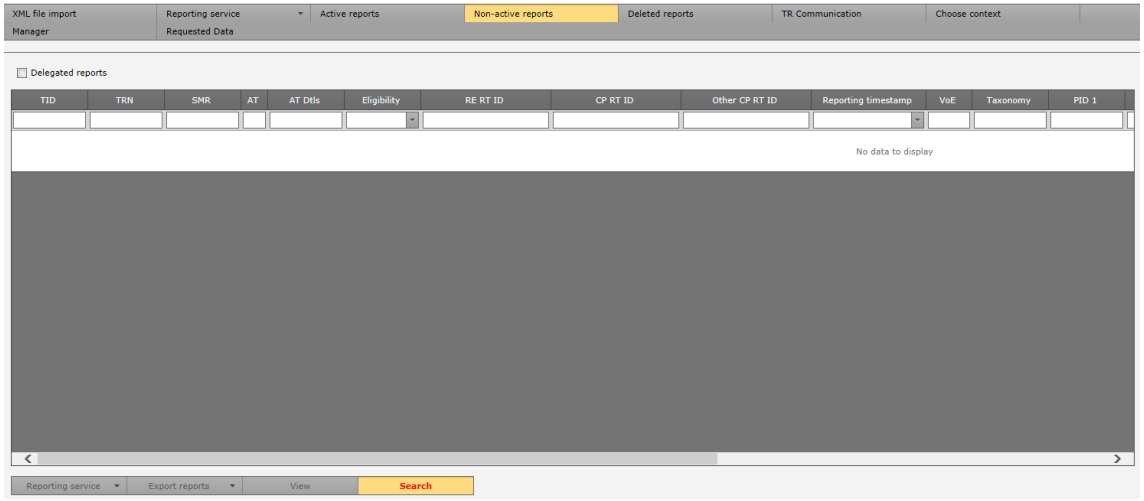


Fig. 11

To see delegated reports (reported by another reporting entity), check the checkbox 'Delegated reports' in the upper left-hand corner of the screen (only for GUR and ZUR).

The tab 'Non-active reports' includes the following options:

- Reporting service, (Fig. 12), where the following report types can be selected:
  - Modification
  - Error
  - Valuation
  - Collateral
- Export reports (Fig. 13), where the export file format can be selected
  a. CSV
  b. XLS
  c. XML
- View, where the trade can be viewed.

[2] To display trade details, apply filters and click '*Search*'. This works as follows:

- if a filter(s) is used, you will see reports selected according to the defined criterion, and
- if no filter(s) is used, you will see all reports available to you as a user.

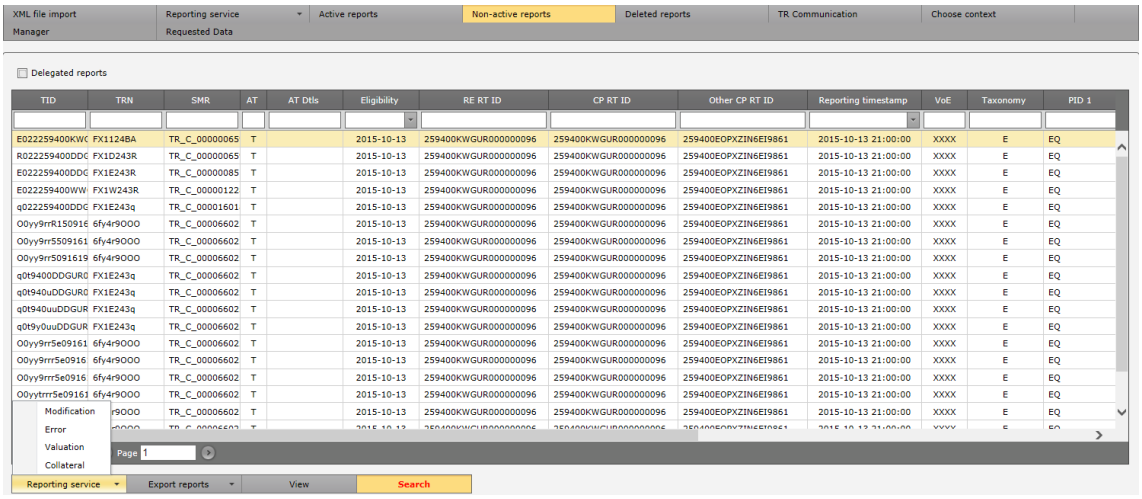


Fig. 12

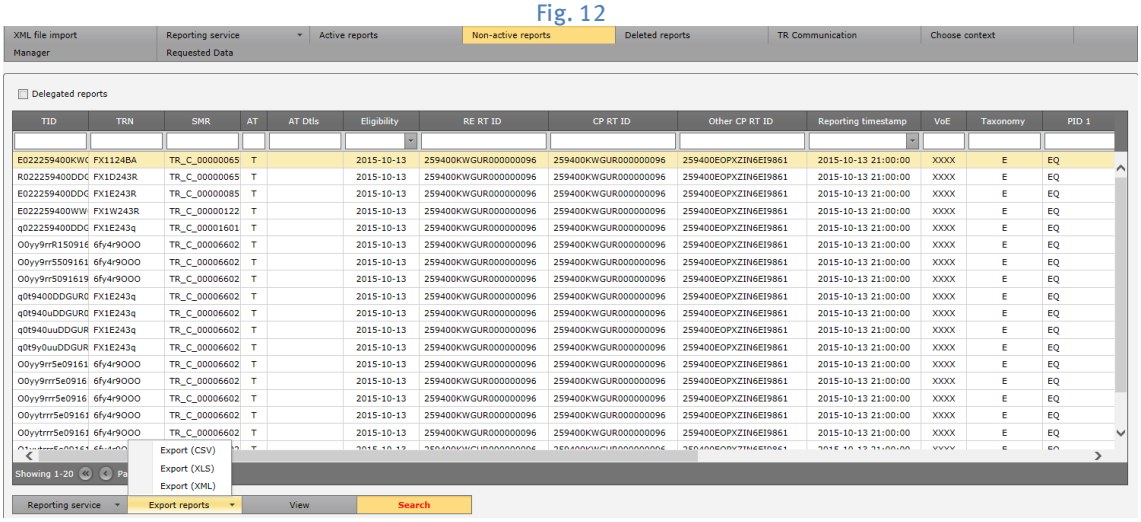


Fig. 13

To see delegated reports (reported by another reporting entity), check the checkbox 'Delegated reports' in the upper left-hand corner of the screen (only for GUR and ZUR).

Tab Deleted reports

Select the tab to display a screen (Fig. 14), click *Search*[3] to see deleted reports.

[3] To display trade details, apply filters and click '*Search*'. This worls as follows:

- if a filter(s) is used, you will see reports selected according to the defined criterion, and
- if no filter(s) is used, you will see all reports available to you as a user.

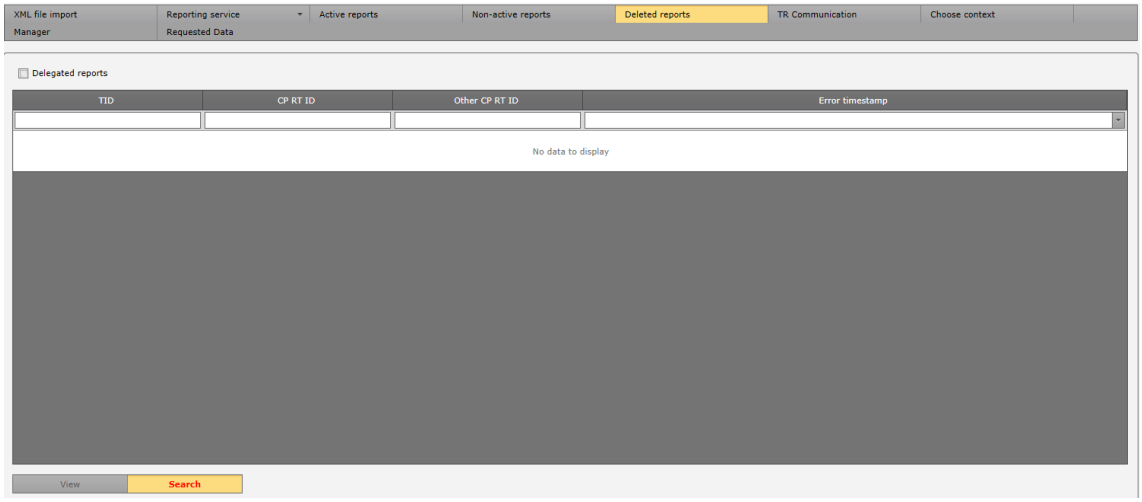


Fig. 14

The tab 'Deleted reports' includes the option:

- View, where the trade can be viewed.

Reporting service (for the tabs: 'Active reports' and 'Non-active reports')

The section below describes the available options:

Modification

Select the option 'Modification' to display a screen with editable values for the trade (Fig. 15).

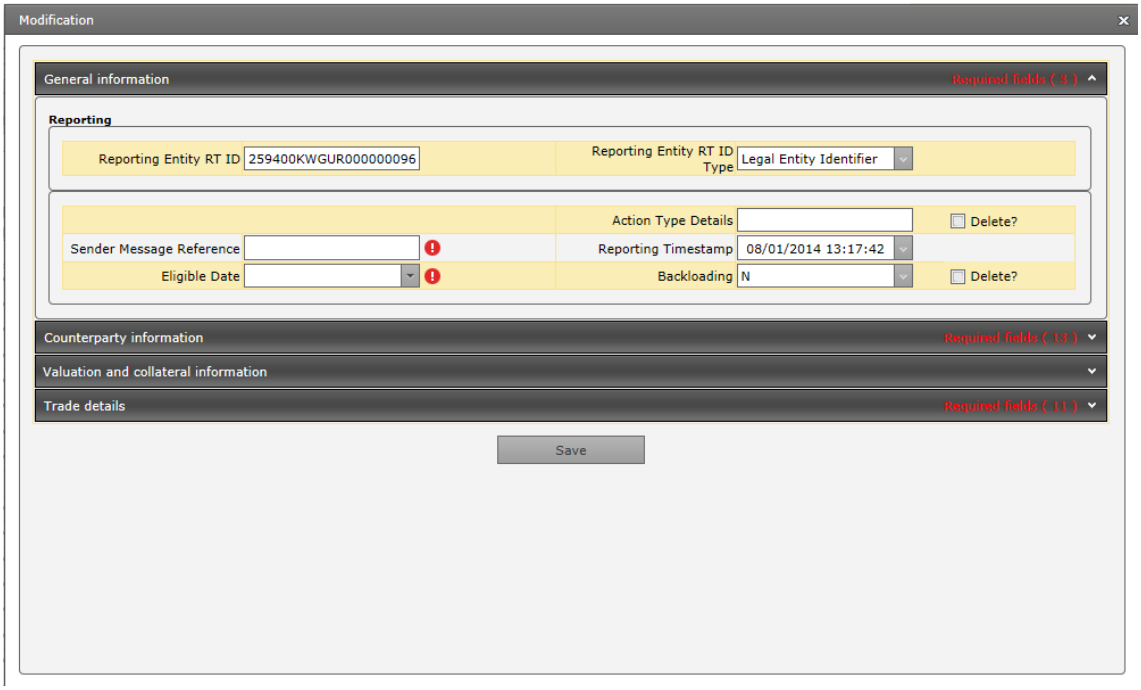


Fig. 15

The option 'Modification' supports a wide range of modifications; to modify fields for which conditional controls are defined as per the ESMA Level 2 Validation Table, enter all fields required for validation, e.g., to modify the field 'PrdctId1', complete the fields 'Venue Of Execution', 'Taxonomy' and the mandatory section depending on the definition of the field 'Product Id1'.

Please note that checking the 'Delete' attribute deletes data reported in the field (Fig. 16). The option 'Modification' does not allow users to modify the section 'Valuation and collateral information'.

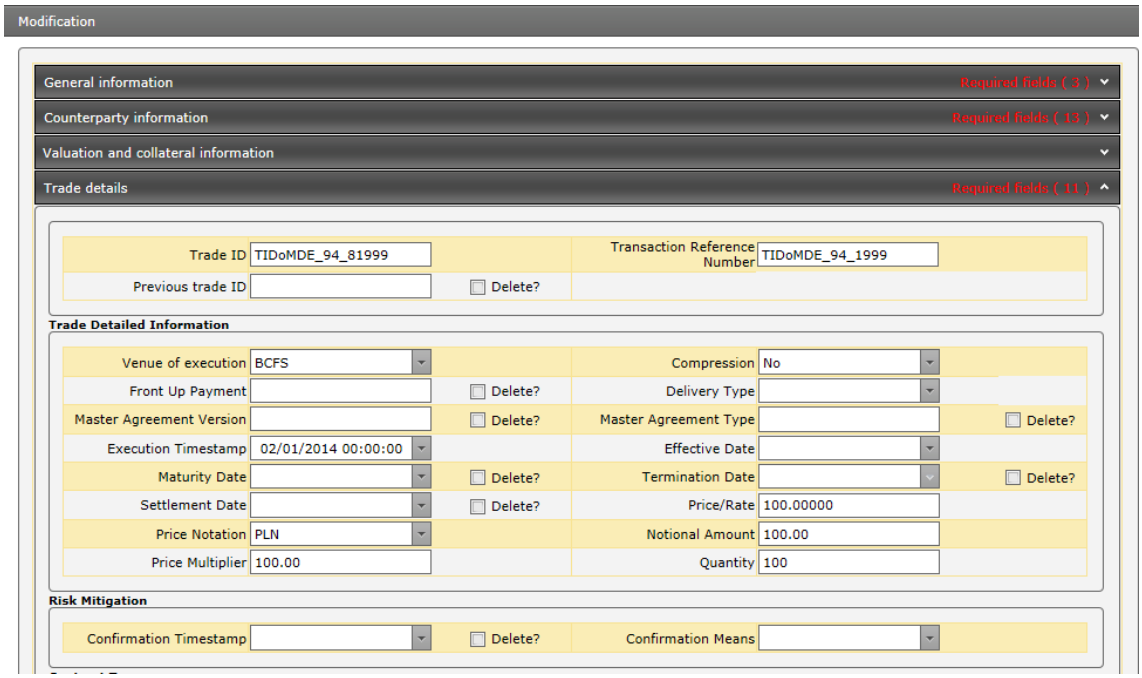


Fig. 16

Remember to click *Save* after entering the modified trade details. Otherwise, the report cannot be updated in the TR, and all data will be lost. By confirming the data, you save the report in the TR and receive a confirmation in an XML message under the *TR Communication* tab. The field descriptions are consistent with the Technical Standards; however, if you have doubts about a field, move the mouse over it to display a prompt with the field description. The prompt content and display method are presented in Appendix 1 hereto.

Error

Use the option 'Error' to delete a trade report. First, find the relevant report.
Next, select the relevant mutation and click 'Error" to display a window (Fig. 17). Enter the SMR of the trade to be deleted and click 'OK' to confirm. Please note that reporting an error (AT=E) will delete the trade and all of its history. After reporting (AT=E) for a trade, its UTI can no longer be used between the same counterparties. The only report that the other counterparty can send is also AT=E.
When the TR receives a correct AT=E message, a new AT=E record (mutation) is generated. Records of deleted trades are presented in the tab 'Deleted Reports'.

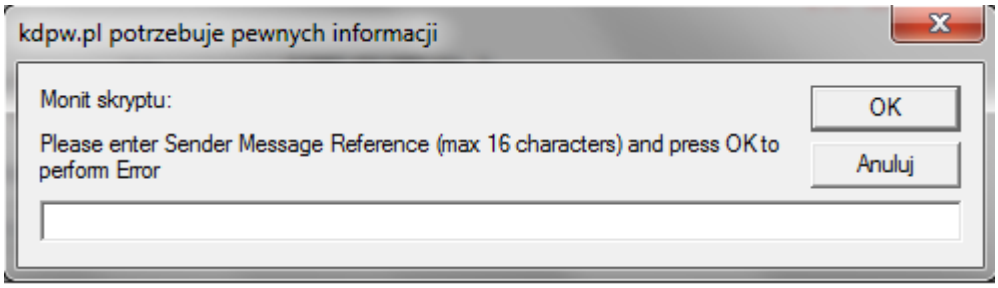

kdpw.pl potrzebuje pewnych informacji
Monit skryptu:
Please enter Sender Message Reference (max 16 characters) and press OK to perform Error
OK
Anuluj

Fig. 17

Cancel

Use the option 'Cancel' to report modifications following termination of a trade, i.e., to report the Termination Date. Select the option 'Cancel' and then select the relevant report (Fig. 18).

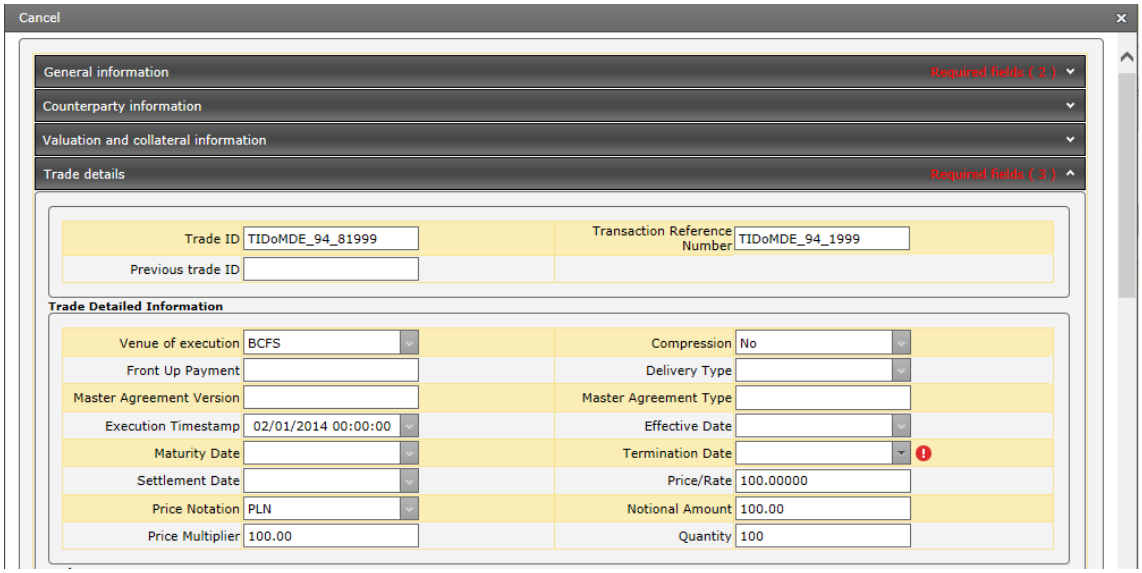


Fig. 18

The functionality modifies only one field: Termination Date. Enter new values and confirm changes to create a new trade mutation with AT=C. Selecting the termination date ends the lifecycle of the contract; when the message is successfully processed, a new contract mutation is created with an internal non-active status. A non-active mutation means that the trade can no longer be modified.

Compression

Use the option 'Compression' to modify reports by compressing trades. Compression reduces a trade/contract portfolio.

Compression of a trade/contract portfolio is reported with AT=Z where the fields 'Notional Amount' and 'Quantity' report 0. The report is shown in the tab 'Non-active reports'.

Select the option ‘Compression’ to enter the trade modification mode (Fig. 19).
For AT=Z, the termination (compression) date is required; please note that the following check is performed: if the previous report included a Maturity Date, the Termination Date must be less than or equal to the Maturity Date.
The value of the position resulting from compression should be reported as AT=N with a new TradId, effective date = execution timestamp = compression date and the Compression flag=’Y’.

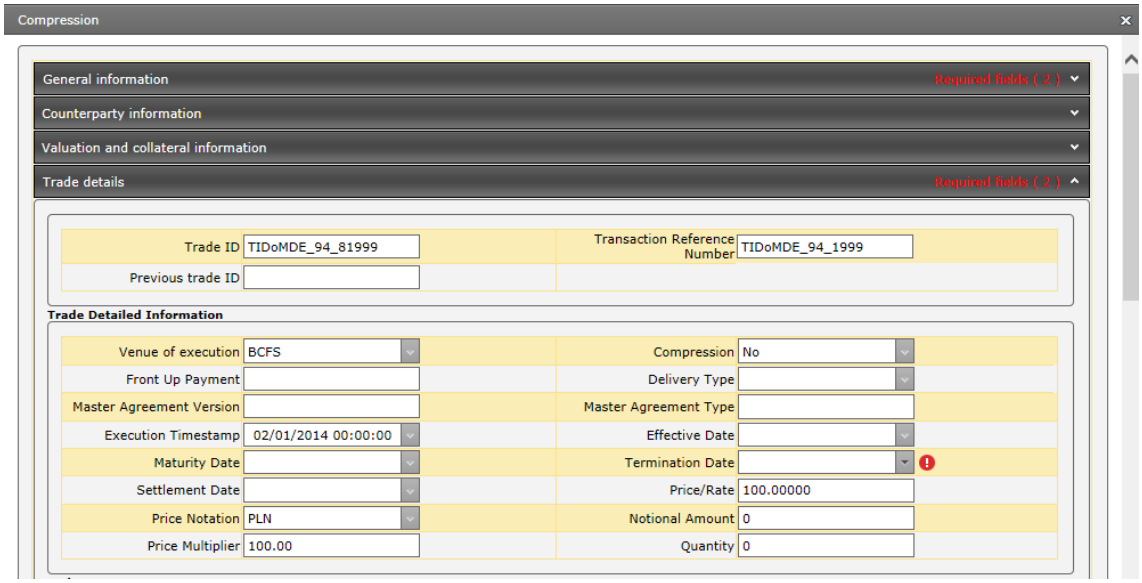


Fig. 19

Remember to click *Save* after entering the modified trade details. Otherwise, the report cannot be updated in the TR, and all data will be lost. By confirming the data, you save the report in the TR and receive a confirmation in an XML message under the *TR Communication* tab.

Valuation and Collateral

Use thee tabs to modify the valuation or collateral of reports. First, select the relevant report (s).
Select the option ‘Valuation’ or ‘Collateral’ to enter the trade modification mode for valuation (Fig. 20) or collateral (Fig. 21). The functionality supports the modification of only one section: valuation and collateral.

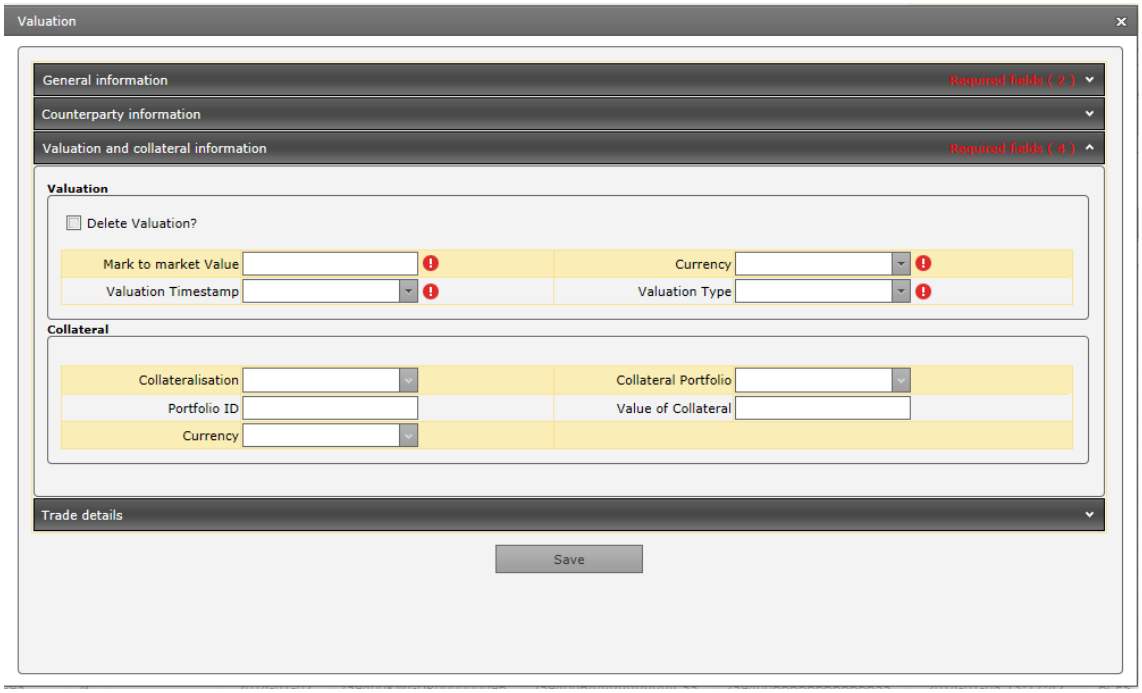


Fig. 20

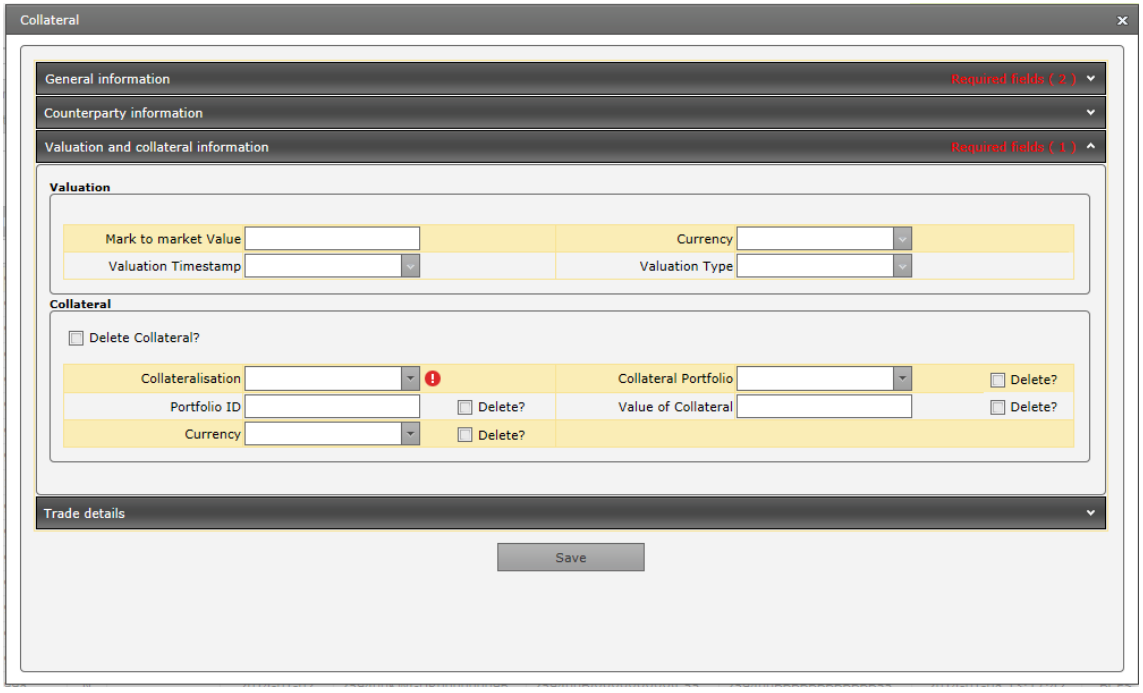


Fig. 21

Remember to click *Save* after entering the modified trade details. Otherwise, the report cannot be updated in the TR, and all data will be lost. By confirming the data, you save the report in the TR and receive a confirmation in an XML message under the *TR Communication* tab.

Other (Data Correction)

This is a new functionality where a PUR can report a data correction. A form available in the interface is used to generate a message trar.ins.001.02 with AT=O where only message sections 0 and 1 are completed with the key of the corrected trade and the date (eligibility dates). The PUR receives a feedback status message in the tab 'TR Communication' confirming that the error has been notified to the reporting participant.
According to the PUR's message, the KDPW_TR system sends the notification message trar.ntf.001.01 to the reporting participant, including the transaction key and the eligibility date(s) for the correction and the LEI of the correction reporting entity. The message is sent over the channel through which the TR system received the latest update of trade details (A2A or U2A). For A2A, the notification message is sent directly to the queue.
A data correction report from the reporting entity results in the new data being saved in the TR database.

Tab TR Communication

Select the tab 'TR Communication' to open a window where you can view XML messages sent by the TR following your orders, orders of the PUR, and changes of the reporting participant (Fig. 22).

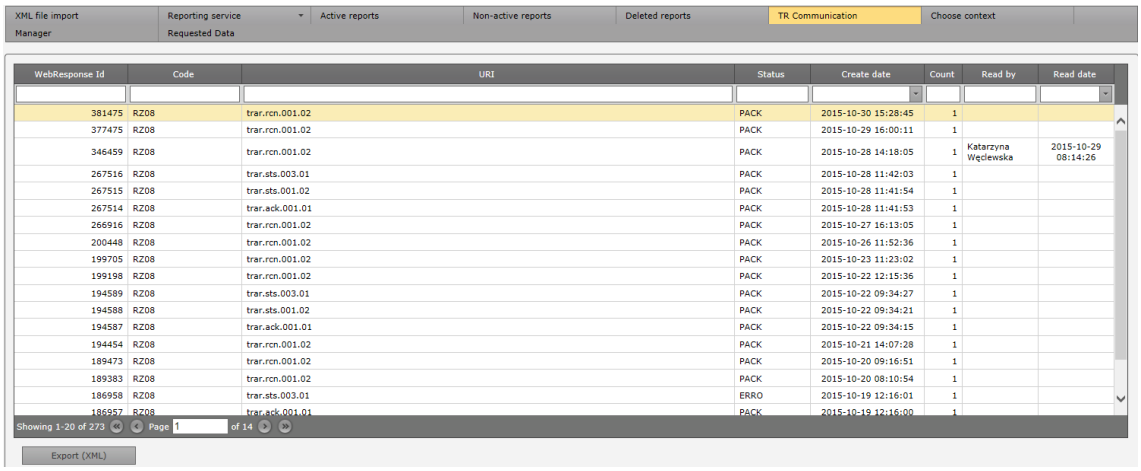


Fig. 22

You can use standard filters to narrow down the displayed information. Complete selected fields in the header section to narrow down or select an XML message.
Displayed messages are TR output messages which cannot be edited by users in this tab. The tab can be used to export messages to a file.

To export an XML message, select the function ‘Export’, select the format, and confirm. Data will be exported. Data can be exported in either one of the two formats: XML and XLS.

Tab Requested data

Select the tab ‘Requested data’ to open a window where you can display or download files with large volumes of data generated by the system (more than 10,000 reports) when a TR user requests to export large volumes of data to a file (Fig. 23).

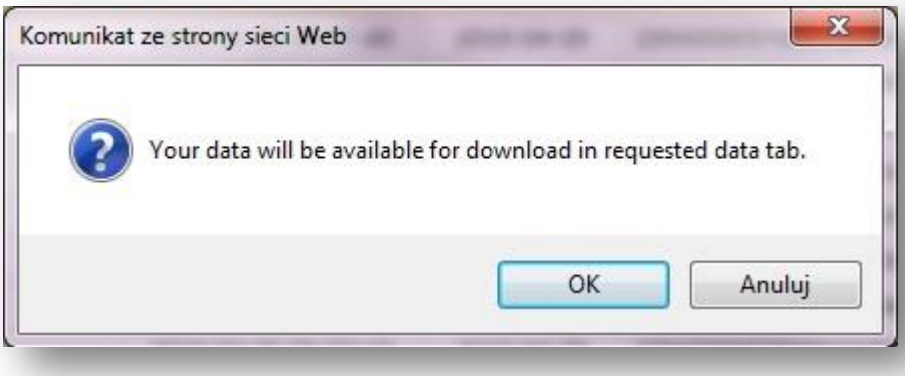


Fig. 23

To get data for a period longer than 30 months from the contract termination date, make a written request for such data to the TR. The TR provides access to archived data at the request of the eligible entity within 5 business days.

Logging out from the Trade Repository application

To log out from the TR application, click ‘logout’. A dialogue window will be displayed requesting confirmation. Click ‘OK’ to confirm or cancel to go back to the TR application (Fig. 24).
After logout, close the browser window for security.

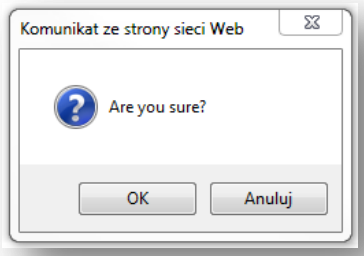


Fig. 24

Test environment

The test environment can be used to discover and test the Trade Repository functionalities. To log in the Test Trade Repository, you must hold test certificates downloaded in the same way as production certificates.
The Test Trade Repository supports the same functionalities as the Production Trade Repository. However, due to the nature of the test environment, KDPW makes the reservation that it may be available using different software versions or subject to time limitations.

APPENDIX 1.

Move the mouse over a field to display prompts which describe the scope of data and the allowed data format in the field – for an example of a prompt display, see the figure below (Fig. 1); the scope of prompts is described below.

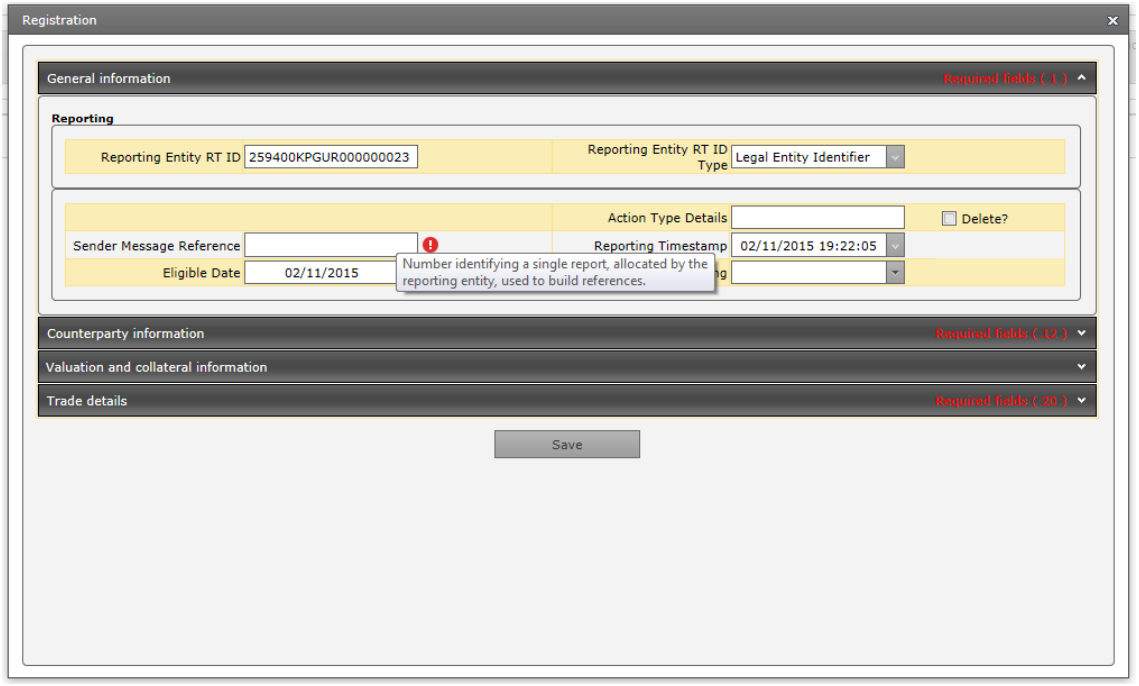
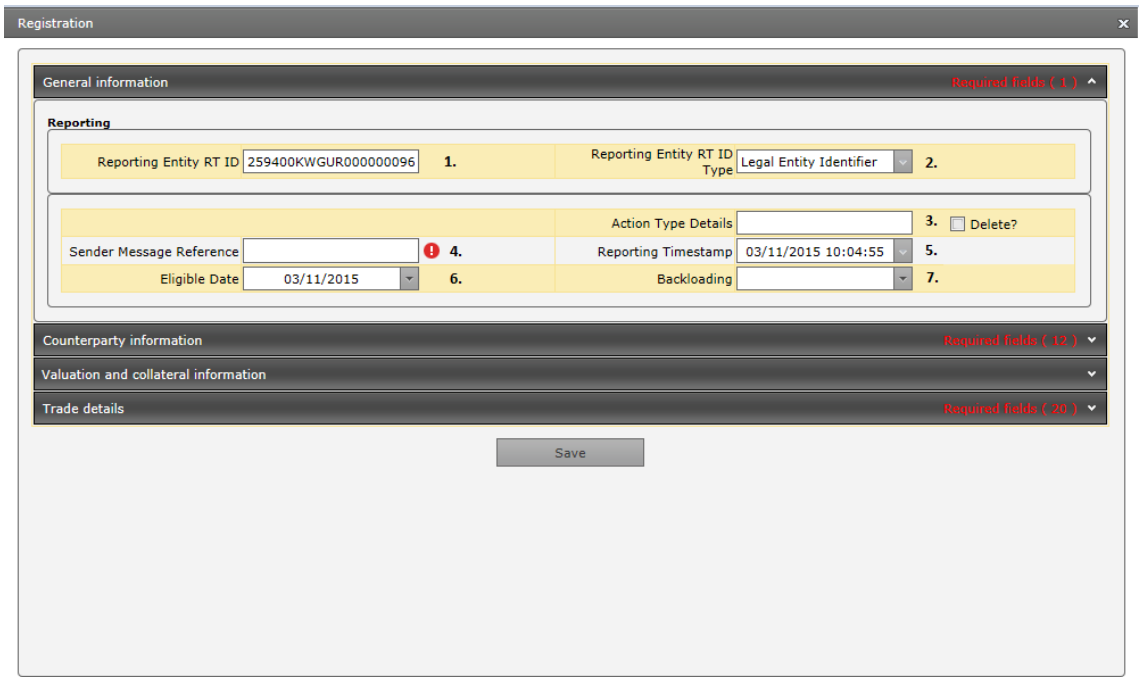


Fig. 1

Glossary of prompts

General information



1. Reporting Entity ID

   In case the reporting counterparty has delegated the submission of the report to a third party or to the other counterparty, this entity has to be identified in this field by a unique code.

   In case of an individual, a client code shall be used, as assigned by the legal entity used by the individual counterparty to execute the trade.

   Legal Entity Identifier (LEI) (20 alphanumerical digits), interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or a client code (50 alphanumerical digits).

2. Reporting Entity ID Type

   Indication of the ID type used in the 'Reporting entity ID' field.

   Possible values: LEIC - Legal Entity Identifier; PLEI - Interim Entity Identifier; BICC - BIC code; OTHR - client code.

3. Action Type Details

   Field allowing to add specific information about action type reported. Free text, field up to 50 characters.

   Delete checkbox - delete the data previously reported in a field No.3.

4. Sender Message Reference

   Number identifying a single report, allocated by the reporting entity, used to build references.

5. Reporting Timestamp

Date and time of reporting to the trade repository determined by the system according to ISO 8601 date format / UTC time format.

6. Eligible Date

   Eligible date of the data provided in the report.

   For AT=N has to be the same as execution timestamp;

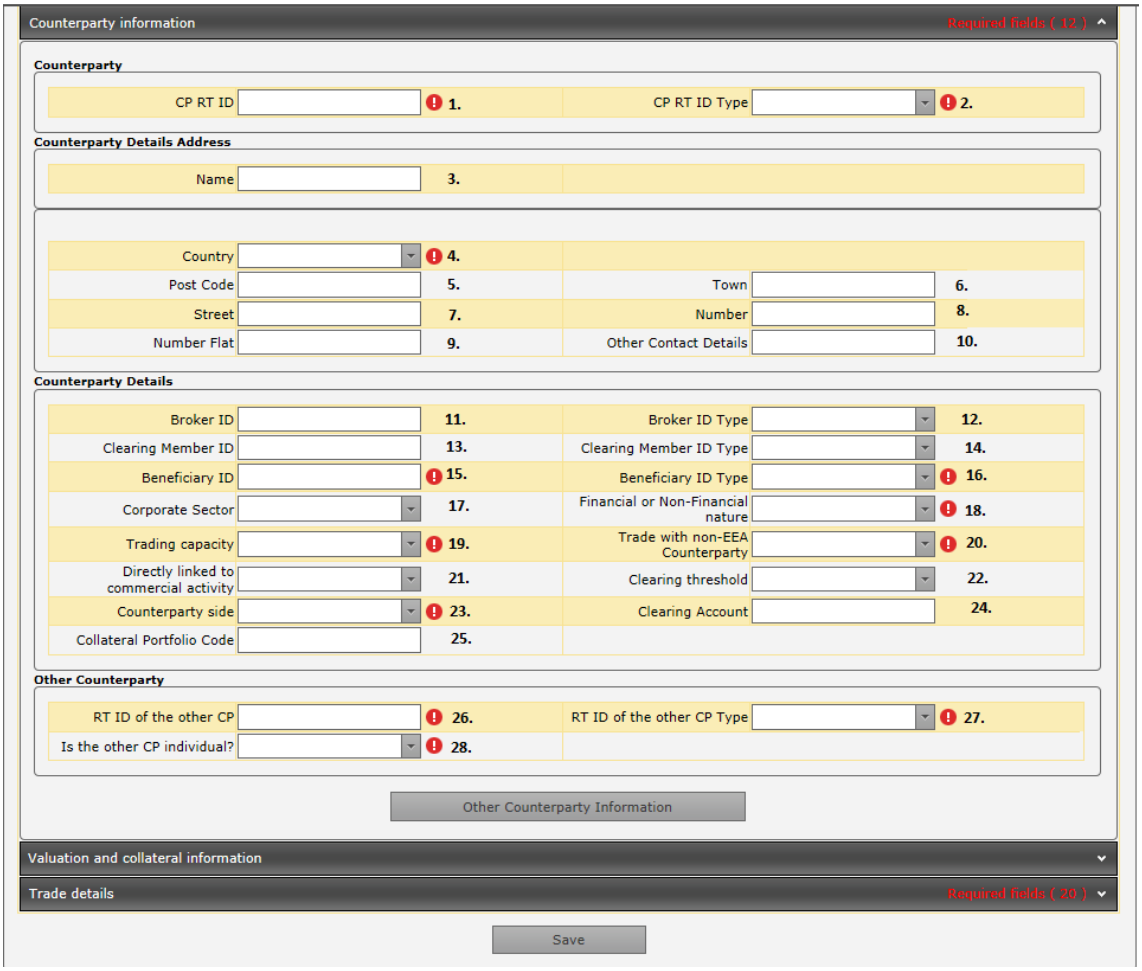
   for AT=V has to be the same as valuation date;

   for AT=C has to be the same as termination date.

7. Backloading

   Marker of backloading. This marker allows to change the controls for date fields.

COUNTERPARTY INFORMATION



1. CP ID

   Unique code identifying the reporting counterparty. In case of an individual, a client code shall be used.

   Legal Entity Identifier (LEI) (20 alphanumerical digits), interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or a client code (50 alphanumerical digits).

2. CP ID Type
   Indication of the ID type used in the 'CP ID' field.
   Possible values: LEIC - Legal Entity Identifier; PLEI - Interim Entity Identifier; BICC - BIC code; OTHR - client code.
3. Name
   Corporate name of the counterparty.
   100 alphanumerical digits or blank in case of coverage by Legal Entity Identifier (LEI).
4. Country
   Country of the counterparty domicile address.
   Country code prefix according to ISO 3166 - 2 alphanumerical digits.
5. Post Code
   Post code of the counterparty domicile address.
   An alphanumeric field up to 40 characters.
6. Town
   Town of the counterparty domicile address.
   An alphanumeric field up to 60 characters.
7. Street
   Street of the counterparty domicile address.
   An alphanumeric field up to 150 characters.
8. Number
   Building number of the counterparty domicile address.
   An alphanumeric field up to 20 characters.
9. Number Flat
   Flat number of the counterparty domicile address.
   An alphanumeric field up to 20 characters.
10. Other Contact Details
    Other contact details of the counterparty domicile address.
    An alphanumeric field up to 208 characters.
11. Broker ID
    In case a broker acts as intermediary for the reporting counterparty without becoming a counterparty, the reporting counterparty shall identify this broker by a unique code.
    In case of an individual, a client code shall be used.
    Legal Entity Identifier (LEI) (20 alphanumerical digits), interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or a client code (50 alphanumerical digits).
12. Broker ID Type

Indication of the ID type used in the 'Broker ID' field. Possible values: LEIC - Legal Entity Identifier; PLEI - Interim Entity Identifier; BICC - BIC code; OTHR - client code.

13. Clearing Member ID

In case the reporting counterparty is not a clearing member, its clearing member shall be identified in this field by a unique code.

In case of an individual, a client code, as assigned by the CCP, shall be used.

Legal Entity Identifier (LEI) (20 alphanumerical digits), interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or a client code (50 alphanumerical digits)."

14. Clearing Member ID Type

Indication of the ID type used in the 'Clearing Member ID' field.

Possible values: LEIC - Legal Entity Identifier; PLEI - Interim Entity Identifier; BICC - BIC code; OTHR - client code.

15. Beneficiary ID

The party subject to the rights and obligations arising from the contract. Where the transaction is executed via a structure, such as a trust or fund, representing a number of beneficiaries, the beneficiary should be identified as that structure. If the beneficiary of the contract is not a counterparty to this contract, the reporting counterparty has to identify this beneficiary by a unique code or, in case of individuals, by a client code as assigned by the legal entity used by the individual.

Legal Entity Identifier (LEI) (20 alphanumerical digits), interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or a client code (50 alphanumerical digits).

16. Beneficiary ID Type

Indication of the ID type used in the 'Beneficiary ID' field.

Possible values: LEIC - Legal Entity Identifier; PLEI - Interim Entity Identifier; BICC - BIC code; OTHR - client code.

17. Corporate Sector

Nature of the reporting counterparty's company activities (bank, insurance company, etc.). This field can be left blank in case the counterparty ID already contains this information.

Taxonomy: A = Assurance undertaking authorised in accordance with Directive 2002/83/EC; C = Credit institution authorised in accordance with Directive 2006/48/EC; F = Investment firm in accordance with Directive 2004/39/EC; I = Insurance undertaking authorised in accordance with Directive 73/239/EEC; L = Alternative investment fund managed by AIFMs authorised or registered in accordance with Directive 2011/61/EU; O = Institution for occupational retirement provision within the meaning of Article

6(a) of Directive 2003/41/EC; R = Reinsurance undertaking authorised in accordance with Directive 2005/68/EC; U = UCITS and its management company, authorised in accordance with Directive 2009/65/EC; or blank in case of coverage by Legal Entity Identifier (LEI) or in case of non-financial counterparties; X=not applicable (value allowed only for entities which hold the status of central counterparty – in that case, the CCP field must be completed and the value must be equal to that of the CtrPtyTRId field) or blank where the legal entity identifier LEI is used (field 'Type of identifier used' = LEIC) and for non-financial counterparties (field 'Financial or non-financial nature of the counterparty' = N).

18. Financial or Non-Financial nature

Indicate if the reporting counterparty is a financial or non-financial counterparty in accordance with points 8 and 9 of Article 2 of Regulation (EU) No 648/2012.

F=Financial Counterparty, N=Non-Financial Counterparty, X=where value X is only allowed for entities which hold the status of central counterparty – in that case, the CCP field must be completed and the value must be equal to that of the CtrPtyTRId field

19. Trading capacity

Identifies whether the reporting counterparty has concluded the contract as principal on own account (on own behalf or behalf of a client) or as agent for the account of and on behalf of a client.

P=Principal, A=Agent

20. Trade with non-EEA Counterparty

Indicates whether the other counterparty is domiciled outside the EEA.

Y=Yes, N=No.

21. Directly linked to commercial activity

Information on whether the contract is objectively measurable as directly linked to the reporting counterparty's commercial or treasury financing activity, as referred to in Article 10(3) of Regulation (EU) No 648/2012. This field shall be left blank in case the reporting counterparty is a financial counterparty, as referred to in point 8 of Article 2 Regulation (EU) No 648/2012.

Y=Yes, N=No.

22. Clearing threshold

Information on whether the reporting counterparty is above the clearing threshold as referred to in Article 10(2) of Regulation (EU) No 648/2012. This field shall be left blank in case the reporting counterparty is a financial counterparty, as referred to in point 8 of Article 2 Regulation (EU) No 648/2012.

Y=Above, N=Below.

23. Counterparty side

Identifies whether the contract was a buy or a sell. In the case of an interest rate derivative contract, the buy side will represent the payer of leg 1 and the sell side will be the payer of leg 2.

B=Buyer, S=Seller.

24. Clearing Account

Clearing account identifier used for settlement of the reported transaction.

An alphanumeric field up to 35 characters.

25. Collateral Portfolio Code

If collateral is reported on a portfolio basis, the portfolio should be identified by a unique code determined by the reporting counterparty. Up to 10 numerical digits.

26. ID of the other CP

Unique code identifying the other counterparty of the contract. This field shall be filled from the perspective of the reporting counterparty. In case of an individual, a client code shall be used.

Legal Entity Identifier (LEI) (20 alphanumerical digits), interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or a client code (50 alphanumerical digits).

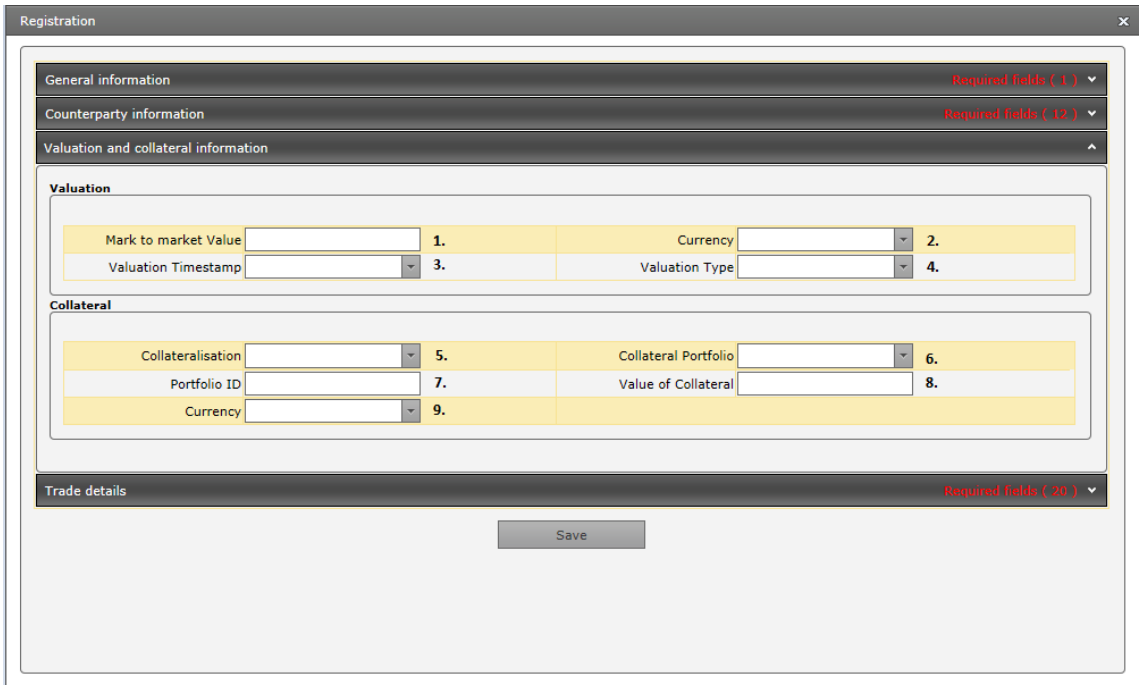
27. ID of the other CP Type

Indication of the ID type used in the 'ID of the other CP' field. Possible values: LEIC - Legal Entity Identifier; PLEI - Interim Entity Identifier; BICC - BIC code; OTHR - client code.

28. Is the other CP individual

Indication of the other CP type – is it an individual without any obligation to report under EMIR. Possible values: Y – individual without reporting obligation, N – counterparty under EMIR reporting obligation.

Valuation and collateral information

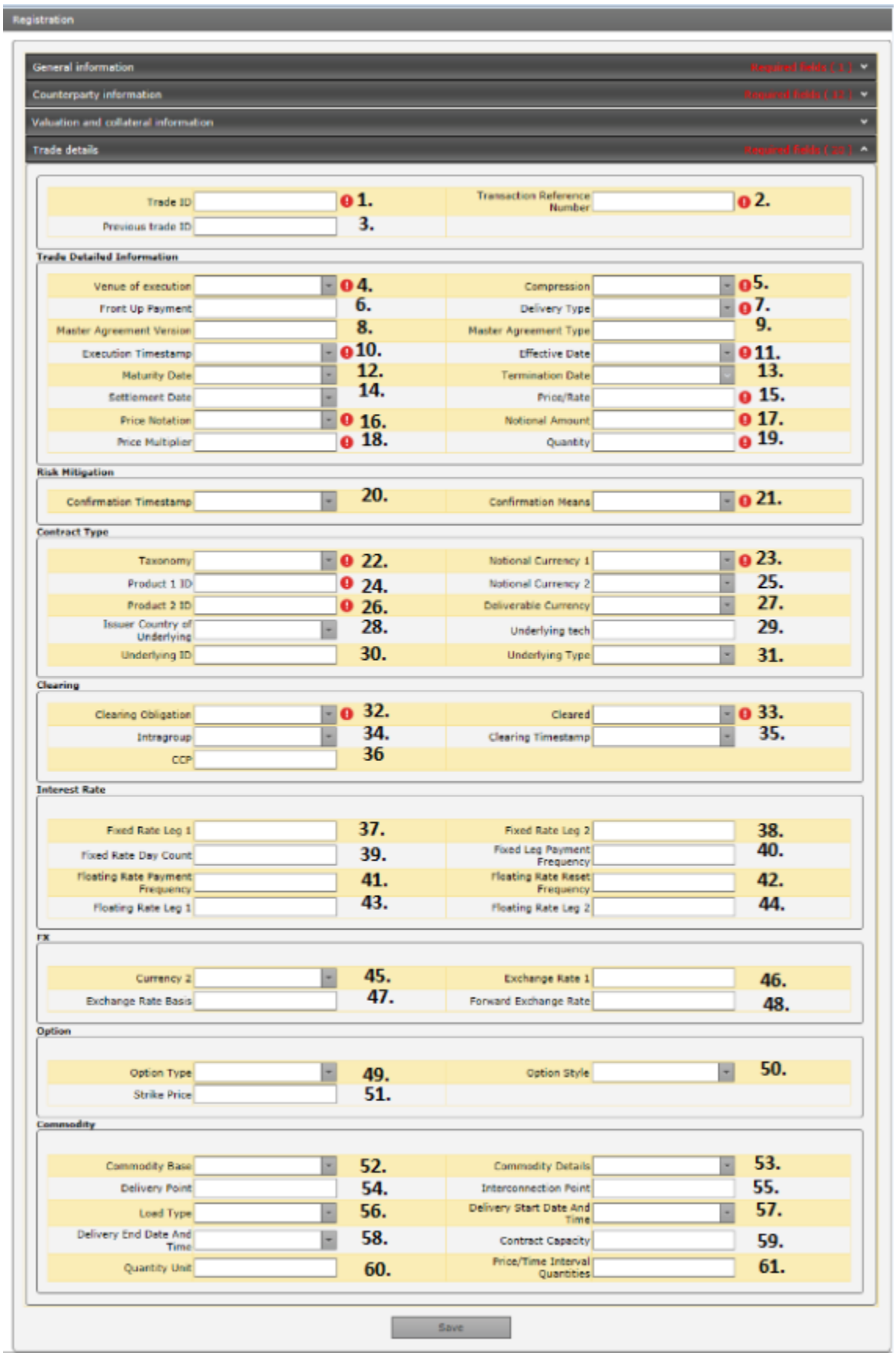


1. Mark to market Value
   Mark to market valuation of the contract, or mark to model valuation where applicable under Article 11(2) of Regulation (EU) No 648/2012.
   Up to 20 numerical digits, where 5 decimal.
2. Currency
   The currency used for the mark to market valuation of the contract, or mark to model valuation where applicable under Article 11(2) of Regulation (EU) No 648/2012.
   ISO 4217 Currency Code, 3 alphabetical digits.
3. Valuation Date
   Date of the last mark to market or mark to model valuation.
   ISO 8601 date format / UTC time format.
4. Valuation Type
   Indicate whether valuation was performed mark to market or mark to model.
   M=mark to market / O=mark to model.
5. Collateralisation
   Whether collateralisation was performed.
   U=uncollateralised,
   PC= partially collateralised,
   OC=one way collateralised or
   FC=fully collateralised.
6. Collateral Portfolio

Whether the collateralisation was performed on a portfolio basis. Portfolio means the collateral calculated on the basis of net positions resulting from a set of contracts, rather than per trade.
Y=Yes, N=No.

7. Portfolio ID
   If collateral is reported on a portfolio basis, the portfolio should be identified by a unique code determined by the reporting counterparty.
   An alphanumeric field up to 35 characters.
8. Value of Collateral
   Value of the collateral posted by the reporting counterparty to the other counterparty. Where collateral is posted on a portfolio basis, this field should include the value of all collateral posted for the portfolio.
   Specify the value the total amount of collateral posted; up to 20 numerical digits, where 5 decimal."
9. Currency
   Specify the value of the collateral for field 'Value of collateral'.
   ISO 4217 Currency Code, 3 alphabetical digits.

Trade details



1. Trade ID

   A Unique Trade ID agreed at the European level, which is provided by the reporting counterparty. If there is no unique trade ID in place, a unique code should be generated and agreed with the other counterparty.

   Maximum 52 alphanumeric characters; in addition to digits and Latin letters, 4 special characters may be used '.', ':', '-', '_' provided that the trade ID must not start or end with these characters. Spaces and other special characters are not allowed.

2. Transaction Reference Number

   A unique identification number for the transaction provided by the reporting entity or a third party reporting on its behalf. Maximum 40 alphanumeric characters.

3. Previous trade ID

   For instance for OTC novation with termination, the field may be filled with the original trade identifier.

4. Venue of execution

   The venue of execution shall be identified by a unique code for this venue. In case of a contract concluded OTC, it has to be identified whether the respective instrument is admitted to trading but traded OTC or not admitted to trading and traded OTC.

   ISO 10383 Market Identifier Code (MIC), 4 digits alphabetical. Where relevant, XOFF for listed derivatives that are traded off-exchange or XXXX for OTC derivatives.

5. Compression

   Identify whether the contract results from a compression exercise.

   Y = if the contract results from compression; N= if the contract does not result from compression.

6. Front Up Payment

   Amount of any up-front payment the reporting counterparty made or received.

   Up to 10 numerical digits, where 2 decimal."

7. Delivery Type

   Indicates whether the contract is settled physically or in cash.

   C=Cash, P=Physical, O=Optional for counterparty.

8. Master Agreement Version

   Reference to the year of the master agreement version used for the reported trade, if applicable (e.g. 1992, 2002, etc.). Up to 4 integer digits.

9. Master Agreement Type

   Reference to the name of the relevant master agreement, if used for the reported contract (e.g. ISDA Master Agreement; Master Power Purchase and Sale

Agreement; International ForEx Master Agreement; European Master Agreement or any local Master Agreements).

Free text. Field of up to 50 characters, identifying the name of the Master Agreement used, if any.

10. Execution Timestamp

Conclusion of a contract understood as a 'execution of a transaction' as referred to in Article 25(3) of Directive 2004/39/EC of the European Parliament and of the Council.

ISO 8601 date format / UTC time format.

11. Effective Date

Date when obligations under the contract come into effect.

ISO 8601 date format.

12. Maturity Date

Original date of expiry of the reported contract. An early termination shall not be reported in this field. ISO 8601 date format.

13. Termination Date

Termination date of the reported contract. If terminated in maturity date, this field shall be equal with the maturity date field. ISO 8601 date format.

14. Settlement Date

Date of settlement of the underlying. If more than one, further fields may be used (e.g. SD1, SD2, SD3, etc.). ISO 8601 date format.

15. Price/ Rate

- prices are defined in the PricRt field by reporting values in the format Max20Dec5;

- interest rates are defined in the PricRt field by reporting values in the format Max20Dec5Signed;

- to indicate that data are not available at the report date and time, the PricRt field reports the value '999.999.999.999.999,99999'.

16. Price Notation

- prices are defined in the PricNot field reports the ISO 4217 currency code;

- interest rates are defined in the PricNot field reports '100' which stands for %;

- to indicate that data are not available at the report date and time, the PricNot field reports the value 'NA'.

17. Notional Amount

Original value of the contract.

Up to 20 numerical digit, where 5 decimal.

18. Price Multiplier

The number of units of the financial instrument which are contained in a trading lot; for example, the number of derivatives represented by one contract. Up to 10 integer digits.

19. Quantity

Number of contracts included in the report, where more than one derivative contract is reported. Up to 11 integer digits.

20. Confirmation Timestamp

Date and time of the confirmation, as defined under Commission Delegated Regulation (EU) No 149/2013 indicating time zone in which the confirmation has taken place. ISO 8601 date format, UTC time format; the field may be blank only for non-confirmed transactions (the field 'Confirmation means' has the value 'N'); otherwise, the field is mandatory; if the data are not available at the report date and time, the field must be filled with the value '1900-01-01T00:00:00Z'

21. Confirmation Means

Whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed. Y=Non-electronically confirmed, N=Non-confirmed, E=Electronically confirmed.

22. Taxonomy

The contract shall be identified by using a product identifier.

Identifier of the taxonomy used: U = Product Identifier [endorsed in Europe] I = ISIN/AII + CFI E = Interim taxonomy

23. Notional Currency 1

The currency of the notional amount. In the case of an interest rate derivative contract, this will be the notional currency of leg 1.

ISO 4217 Currency Code, 3 alphabetical digits.

24. Product 1 ID

For taxonomy = U: Product Identifier (UPI), to be defined

For taxonomy = I: ISIN or AII, 12 digits alphanumerical code

For taxonomy = E: Derivative class: CO = Commodity CR = Credit CU = Currency EQ = Equity IR = Interest Rate OT = Other

25. Notional Currency 2

The currency of the notional amount. In the case of an interest rate derivative contract, this will be the notional currency of leg 2.

ISO 4217 Currency Code, 3 alphabetical digits.

26. Product 2 ID

For taxonomy = U Blank

For taxonomy = I CFI, 6 characters alphabetical code

For taxonomy = E: Derivative type: CD = Contracts for difference FR = Forward rate agreements FU = Futures FW = Forwards OP = Option SW = Swap OT = Other

27. Deliverable Currency

The currency to be delivered.

ISO 4217 Currency Code, 3 alphabetical digits.

28. Issuer Country of Underlying

Country of the issuer of the underlying.

Country code prefix according to ISO 3166 - 2 alphanumerical digits.

29. Underlying technical

Technical underlying/ underlying allowing for unambigouus identification of the product whose data ie. valuation is updated.

30. Underlying Id

The underlying shall be identified by using a unique identifier for this underlying. In case of baskets or indices, an indication for this basket or index shall be used where a unique identifier does not exist.

ISIN (12 alphanumeric characters); Legal entity identifier (LEI) (20 alphanumeric characters); preliminary entity identifier (20 alphanumeric characters); UPI (to be defined); B = Basket; I = Index; NA = unavailable/inapplicable, or blank.

31. Underlying Type

I - ISIN; L - pre-LEI/ LEI; B - basket; X - index; N - unavailable/inapplicable. Type of identifier in field Id.

32. Clearing Obligation

Indicates, whether the reported contract is subject to the clearing obligation under Regulation (EU) No 648/2012. Y=Yes, N=No, X=Not Available (NA).

33. Cleared

Indicates, whether clearing has taken place. Y=Yes, N=No.

34. Intragroup

Indicates whether the contract was entered into as an intragroup transaction, defined in Article 3 of Regulation (EU) No 648/2012. Y=Yes, N=No, the field may be blank if the 'Venue of execution' field is completed with the MIC or the value XOFF

35. Clearing Timestamp

Time and date when clearing took place. ISO 8601 date format / UTC time format.

36. CCP

In case of a contract that has been cleared, the unique code for the CCP that has cleared the contract.

Legal Entity Identifier (LEI) (20 alphanumerical digits) or, if not available, interim entity identifier (20 alphanumerical digits) or, if not available, BIC (11 alphanumerical digits).

37. Fixed Rate Leg 1

An indication of the fixed rate leg 1 used, if applicable.

Up to 20 numerical digit, where 5 decimal.

38. Fixed Rate Leg 2

An indication of the fixed rate leg 2 used, if applicable. Up to 20 numerical digit, where 5 decimal.

39. Fixed Rate Day Count

The actual number of days in the relevant fixed rate payer calculation period, if applicable. Actual/365, 30B/360 or Other. Up to 10 alphanumerical digits.

40. Fixed Leg Payment Frequency

Frequency of payments for the fixed rate leg, if applicable. An integer multiplier of a time period describing how often the counterparties exchange payments, e.g. 10D, 3M, 5Y. Up to 10 alphanumerical digits.

41. Floating Rate Payment Frequency

Frequency of payments for the floating rate leg, if applicable. An integer multiplier of a time period describing how often the counterparties exchange payments, e.g. 10D, 3M, 5Y. Up to 10 alphanumerical digits.

42. Floating Rate Reset Frequency

Frequency of floating rate leg resets, if applicable. D = An integer multiplier of a time period describing how often the counterparties exchange payments, e.g. 10D, 3M, 5Y.

Up to 10 alphanumerical digits.

43. Floating Rate Leg 1

An indication of the interest rates used which are reset at predetermined intervals by reference to a market reference rate, if applicable. The name of the floating rate index, e.g. 3M Euribor. Up to 20 alphanumerical digits.

44. Floating Rate Leg 2

An indication of the interest rates used which are reset at predetermined intervals by reference to a market reference rate, if applicable. The name of the floating rate index, e.g. 3M Euribor. Up to 20 alphanumerical digits.

45. Currency 2

The cross currency, if different from the currency of delivery. ISO 4217 Currency Code, 3 alphabetical digits.

46. Exchange Rate 1

The contractual rate of exchange of the currencies. Up to 10 numerical digits, where 3 decimal.

47. Exchange Rate Basis

Quote base for exchange rate. E.g. EUR/USD or USD/EUR. Up to 10 alphanumerical digits.

48. Forward Exchange Rate

Forward exchange rate on value date. Up to 10 numerical digits, where 3 decimal.

49. Option Type

Indicates whether the contract is a call or a put. P=Put, C=Call.

50. Option Style

Indicates whether the option may be exercised only at a fixed date (European, and Asian style), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American style). A=American, B=Bermudan, E=European, S=Asian.

51. Strike Price

    The strike price of the option. Up to 10 numerical digit, where 2 decimal.

52. Commodity Base

    Indicates the type of commodity underlying the contract. AG = Agricultural EN = Energy FR = Freights ME = Metals IN = Index EV = Environmental EX = Exotic

53. Commodity Details

    Details of the particular commodity beyond field "commodity base'.

    Agricultural GO = Grains oilseeds DA = Dairy LI = Livestock FO = Forestry SO = Softs Energy OI = Oil NG = Natural gas CO = Coal EL = Electricity IE = Inter-energy Metals PR = Precious NP = Non-precious Environmental WE = Weather EM = Emissions

54. Delivery Point

    Delivery point(s) of market area(s). EIC code, 16 character alphanumeric code.

55. Interconnection Point

    Identification of the border(s) or border point(s) of a transportation contract. Free text, field of up to 50 characters.

56. Load Type

    Repeatable section of fields connected with delivery start and end date and contract capacity and quantity unit to identify the product delivery profile which correspond to the delivery periods of a day.

    BL = Base Load PL = Peak Load OP = Off-Peak BH = Block Hours OT = Other"

57. Delivery Start Date and Time

    Start date and time of delivery. ISO 8601 date format / UTC time format.

58. Delivery End Date and Time

    End date and time of delivery. ISO 8601 date format / UTC time format.

59. Contract Capacity

    Quantity per delivery time interval. Up to 50 alphanumerical digits.

60. Quantity Unit

    Daily or hourly quantity in MWh or kWh/d which corresponds to the underlying commodity. Up to 10 numerical digit, where 2 decimal.

61. Price/ Time Interval Quantities

    If applicable, price per time interval quantities. Up to 10 numerical digit, where 2 decimal.